Interest Rate Options

Tradition is a market leading inter-dealer broker with a dedicated team of market professionals in Europe, Asia and USA. Tradition's long established benchmark interest rate option prices are relied upon by market professionals worldwide for referencing Interest Rate Option products.

Real-time broker pricing

Real-time Interest rate option date is available from Tradition's broking desks around the world into a single consolidated price feed. Pricing sourced separately from each location is also available.

EUR, USD, GBP Options data

Traditions Interest Rate Options rates include real-time pricing for the following currencies and tenors:

- Euro ATM Swaptions; indicative prices and vols for 1,2,3,6,9M, !Y, 18M, 2-5Y, 7Y, 10Y, 15Y and 20Y vs 1-10Y, 15Y, 20Y, 25Y and 30Y
- US Dollar has the same tenors as EUR also prices and vols
- Sterling has the same tenors as Euro and Dollar with additional 30Y and 50Y vs 1-10Y, 15Y, 20Y, 25Y and 30Y
- Tradition's sterling option coverage also includes a normalised vols page for all tenors
- Tick data history available since 2008

EUR, USD and GBP Skews, Caps and Floors:

- Skews for 3M, 1,2,5,10,15Y vs 1,2,5,10,15,20 and 30Y for -200 to +200
- Caps and Floors 1-10, 15 and 20Y for 1.5-7 vols

Asia options data

Strikes and Premium and Vols Caps 1Mx1Y to 10Yx10Y

- Australian Dollar, Hong Kong Dollar, Korean Won, Malaysian Ringgit, Singapore Dollar, Thai Baht and Taiwan Dollar

Japanese Yen Caps and Vols 1Mx1Y to 15Yx20Y

Emerging Market options data

Emerging Market Option ATM Swaption Volatility 1Y-10Y

- Saudi Arabian Riyals, United Arab Emirates Dirhams, Turkish New Lira, Israeli New Shekels and South African Rand

Emerging Market Option ATM Cap/Floor Straddle Volatility 1Y-10Y

- South African Rand, Hungarian Forint, Polish Zlotych, Czech Republic Koruny, Russian Rubles, Turkish New Lira, Israeli New Shekels, United Arab Emirates Dirhams and Saudi Arabian Riyals

Data Package

The Tradition Interest Rate Options data package of daily, intraday and historical tick data is designed to meet the requirements and provide decision making support for participants active in the interest rate market.